## CONTENTS OF VOLUME 18

### Special Invited Papers and Articles


ADLER, ROBERT J. The net charge process for interacting, signed diffusions ..... 602–625

ADLER, ROBERT J., MARCUS, MICHAEL B. AND ZINN, JOEL. Central limit theorems for the local times of certain Markov processes and the squares of Gaussian processes ..... 1126–1140

ALBIN, J. M. P. On extremal theory for stationary processes ... 92–128

ALEXANDER, KENNETH S. Lower bounds on the connectivity function in all directions for Bernoulli percolation in two and three dimensions ..... 1547–1562

BEZUIDENHOUT, CAROL AND GRIMMETT, GEOFFREY. The critical contact process dies out ..... 1462–1482

BOLTHAUSEN, E. On the volume of the Wiener sausage ..... 1576–1582

BROWN, MARK. Error bounds for exponential approximations of geometric convolutions ..... 1388–1402

BRUSS, F. THOMAS AND SAMUELS, STEPHEN M. Conditions for quasi-stationarity of the Bayes rule in selection problems with an unknown number of rankable options ..... 877–886

BURDZY, KRZYSZTOF. On nonincrease of Brownian motion ..... 978–980

BURDZY, KRZYSZTOF AND LAWLER, GREGORY F. Nonintersection exponents for Brownian paths. II. Estimates and applications to a random fractal ..... 981–1009

BURTON, ROBERT M., JR. AND FRANZOSA, MARIE M. Positive dependence properties of point processes ..... 359–377

CHRISTOFIDES, TASOS C. AND SERFLING, ROBERT J. Maximal inequalities for multidimensionally indexed submartingale arrays ..... 630–641

COGBURN, ROBERT. On direct convergence and periodicity for transition probabilities of Markov chains in random environments ..... 642–654

COHN, HARRY AND NERMAN, OLLE. On products of nonnegative matrices ..... 1806–1815

CSÖRGŐ, MIKLÓS AND HORVÁTH, LAJOS. Asymptotic tail behavior of uniform multivariate empirical processes ..... 1723–1738

CUTLER, COLLEEN D. AND DAWSON, DONALD A. Nearest-neighbor analysis of a family of fractal distributions ..... 256–271

DALANG, ROBERT C. Randomization in the two-armed bandit problem ..... 218–225

DAWSON, DONALD A. AND CUTLER, COLLEEN D. Nearest-neighbor analysis of a family of fractal distributions ..... 256–271

DEBLASSIE, R. DANTE. The first exit time of a two-dimensional symmetric stable process from a wedge ..... 1034–1070

DEHEUVELS, PAUL AND MASON, DAVID M. Bahadur–Kiefer-type processes ..... 669–697

DEHEUVELS, PAUL AND MASON, DAVID M. Nonstandard functional laws of the iterated logarithm for tail empirical and quantile processes ..... 1693–1722

DE LA CAL, JESÚS. On the limit distribution of multiplicative functions with values in the interval $[-1, 1]$ . . . . . 901–904
DIACONIS, PERSI AND FILL, JAMES ALLEN. Strong stationary times via a new form of duality . . . . . 1483–1522
DUPUIS, PAUL, ISHII, HITOSHI AND SONER, H. METÉ. A viscosity solution approach to the asymptotic analysis of queueing systems . . . . . 226–255
ELORANTA, KARI. $\alpha$-congruence for Markov processes . . . . . 1583–1601
FARAHMAND, KAMBIZ. On the average number of level crossings of a random trigonometric polynomial . . . . . 1403–1409
FERNIQUE, X. Regularité de fonctions aléatoires Gaussiennes à valeurs vectorielles . . . . . 1739–1745
FERRARI, PABLO A. Ergodicity for spin systems with stirrings . . 1523–1538
FILL, JAMES ALLEN AND DIACONIS, PERSI. Strong stationary times via a new form of duality . . . . . 1483–1522
FITZSIMMONS, P. J. On ordered stopping times of a Markov process . . . . . 1619–1622
FRANZOSA, MARIE M. AND BURTON, ROBERT M., JR. Positive dependence properties of point processes . . . . . 359–377
GINÉ, EVARIST AND ZINN, JOEL. Bootstrapping general empirical measures . . . . . 851–869
GLOVER, JOSEPH AND MITRO, JOANNA. Symmetries and functions of Markov processes . . . . . 655–668
GÖTZE, F. AND HIPP, C. Local limit theorems for sums of finite range potentials of a Gibbsian random field . . . . . 810–828
GRIMMETT, GEOFFREY AND BEZUIDENHOUT, CAROL. The critical contact process dies out . . . . . 1462–1482
GU, MING GAO AND LAI, TZE LEUNG. Functional laws of the iterated logarithm for the product-limit estimator of a distribution function under random censorship or truncation . . . . 160–189
HAHN, MARJORIE G., KUELBS, JIM AND WEINER, DANIEL C. The asymptotic joint distribution of self-normalized censored sums and sums of squares . . . . . 1284–1341
HALL, PETER. Asymptotic properties of the bootstrap for heavy-tailed distributions . . . . . 1342–1360
HALL, PETER. Optimal convergence rates in signal recovery . . . . 887–900
HAREL, MICHEL AND PURI, MADAN L. Weak convergence of serial rank statistics under dependence with applications in time series and Markov processes . . . . . 1361–1387
HARRISON, J. M. AND WILLIAMS, R. J. On the quasireversibility of a multiclass Brownian service station . . . . . 1249–1268
HIJAB, OMAR. Partially observed control of Markov processes. III . . . . . 1099–1125
HIPP, C. AND GÖTZE, F. Local limit theorems for sums of finite range potentials of a Gibbsian random field . . . . . 810–828

HITCZENKO, PAWEŁ. Best constants in Martingale version of Rosenthal's inequality ..... 1656–1668
HO, HWAI-CHUNG AND SUN, TZE-CHIEN. Limiting distributions of nonlinear vector functions of stationary Gaussian processes. 1159–1173
HÖGLUND, THOMAS. An asymptotic expression for the probability of ruin within finite time ..... 378–389
HÖGLUND, T., HOLST, L., QUINE, M. P. AND ROBINSON, J. On approximating probabilities for small and large deviations in $\mathbb{R}^d$ ..... 727–753
HOLST, L., QUINE, M. P., ROBINSON, J. AND HÖGLUND, T. On approximating probabilities for small and large deviations in $\mathbb{R}^d$ ..... 727–753
HOLST, LARS AND JANSON, SVANTE. Poisson approximation using the Stein–Chen method and coupling: Number of exceedances of Gaussian random variables ..... 713–723
HORVÁTH, LAJOS. A note on the rate of Poisson approximation of empirical processes ..... 724–726
HORVÁTH, LAJOS AND CSÖRGŐ, MIKLÓS. Asymptotic tail behavior of uniform multivariate empirical processes ..... 1723–1738
HÜSLER, J. Extreme values and high boundary crossings of locally stationary Gaussian processes ..... 1141–1158
ISCOE, I., MARCUS, M. B., MCDONALD, D., TALAGRAND, M. AND ZINN, J. Continuity of $l^2$-valued Ornstein–Uhlenbeck processes ..... 68–84
ISCOE, I. AND MCDONALD, D. Induced Dirichlet forms and capacitary inequalities ..... 1195–1221
ISHII, HITOSHI, SONER, H. METÉ AND DUPUIS, PAUL. A viscosity solution approach to the asymptotic analysis of queueing systems ..... 226–255
JAIN, NARESH C. Large deviation lower bounds for additive functionals of Markov processes ..... 1071–1098
JANSON, SVANTE AND HOLST, LARS. Poisson approximation using the Stein–Chen method and coupling: Number of exceedances of Gaussian random variables ..... 713–723
KELLY, F. P. AND SZCZOTKA, W. Asymptotic stationarity of queues in series and the heavy traffic approximation ..... 1232–1248
KESTEN, HARRY AND ZHANG, YU. The probability of a large finite cluster in supercritical Bernoulli percolation ..... 537–555
KIFER, YURI. A discrete-time version of the Wentzell–Freidlin theory ..... 1676–1692
KLASS, MICHAEL J. Uniform lower bounds for randomly stopped Banach space valued random sums ..... 790–809
KOKIC, P. N. AND WEBER, N. C. An Edgeworth expansion for $U$-statistics based on samples from finite populations ..... 390–404
KUELBS, JIM, WEINER, DANIEL C. AND HAHN, MARJORIE G. The asymptotic joint distribution of self-normalized censored sums and sums of squares ..... 1284–1341

LACEY, MICHAEL. Large deviations for the maximum local time of stable Lévy processes ..... 1669–1675
LAI, TZE LEUNG AND GU, MING GAO. Functional laws of the iterated logarithm for the product-limit estimator of a distribution function under random censorship or truncation .... 160–189
LAWLER, GREGORY F. AND BURDZY, KRZYSZTOF. Nonintersection exponents for Brownian paths. II. Estimates and applications to a random fractal ..... 981–1009
LEDOUX, M. AND TALAGRAND, M. Some applications of isoperimetric methods to strong limit theorems for sums of independent random variables ..... 754–789
LEE, MEI-LING TING, RACHEV, SVETLOZAR T. AND SAMORODNITSKY, GENNADY. Association of stable random variables ..... 1759–1764
LEE, TZONG-YOW. Conditioned limit theorems of stopped critical branching Bessel processes ..... 272–289
LYONS, RUSSELL. Random walks and percolation on trees ..... 931–958
MAJOR, PETER. A note on the approximation of the uniform empirical process ..... 129–139
MANDELBAUM, AVI, SHEPP, LARRY A. AND VANDERBEI, ROBERT J. Optimal switching between a pair of Brownian motions .... 1010–1033
MANN, J. A., PITTEL, B. AND WOYCZYNSKI, W. A. Random tree-type partitions as a model for acyclic polymerization: Holtsmark (3/2-stable) distribution of the supercritical gel ..... 319–341
MARCUS, M. B., MCDONALD, D., TALAGRAND, M., ZINN, J. AND ISCOE, I. Continuity of $l^2$-valued Ornstein–Uhlenbeck processes ..... 68–84
MARCUS, MICHAEL B., ZINN, JOEL AND ADLER, ROBERT J. Central limit theorems for the local times of certain Markov processes and the squares of Gaussian processes ..... 1126–1140
MASON, DAVID M. AND DEHEUVELS, PAUL. Bahadur–Kiefer-type processes ..... 669–697
MASON, DAVID M. AND DEHEUVELS, PAUL. Nonstandard functional laws of the iterated logarithm for tail empirical and quantile processes ..... 1693–1722
MASSART, P. The tight constant in the Dvoretzky–Kiefer–Wolfowitz inequality ..... 1269–1283
MAYER-WOLF, EDUARDO. The Cramér–Rao functional and limiting laws ..... 840–850
MCDONALD, D. AND ISCOE, I. Induced Dirichlet forms and capacitary inequalities ..... 1195–1221
MCDONALD, D., TALAGRAND, M., ZINN, J., ISCOE, I. AND MARCUS, M. B. Continuity of $l^2$-valued Ornstein–Uhlenbeck processes ..... 68–84
MEERSCHAERT, MARK M. Moments of random vectors which belong to some domain of normal attraction ..... 870–876

MERZBACH, ELY AND NUALART, DAVID. Markov properties for point processes on the plane ..... 342–358
MIKAMI, TOSHIO. Asymptotic analysis of invariant density of randomly perturbed dynamical systems ..... 524–536
MITRO, JOANNA AND GLOVER, JOSEPH. Symmetries and functions of Markov processes ..... 655–668
NAIR, M. GOPALAN. Random space change for multiparameter point processes ..... 1222–1231
NERMAN, OLLE AND COHN, HARRY. On products of nonnegative matrices ..... 1806–1815
NEUHAUSER, CLAUDIA. One dimensional stochastic Ising models with small migration ..... 1539–1546
NUALART, DAVID AND MERZBACH, ELY. Markov properties for point processes on the plane ..... 342–358
OELSCHLÄGER, KARL. Limit theorems for age-structured populations ..... 290–318
ORNSTEIN, DONALD S. AND SHIELDS, PAUL C. Universal almost sure data compression ..... 441–452
ORNSTEIN, DONALD S. AND WEISS, BENJAMIN. How sampling reveals a process ..... 905–930
PARDOUX, ETIENNE AND PROTTER, PHILIP. Stochastic Volterra equations with anticipating coefficients ..... 1635–1655
PEMANTLE, ROBIN. Nonconvergence to unstable points in urn models and stochastic approximations ..... 698–712
PERKINS, EDWIN. Polar sets and multiple points for super-Brownian motion ..... 453–491
PINSKY, ROSS G. The asymptotic behavior of the solution of the exterior Dirichlet problem for Brownian motion perturbed by a small parameter drift ..... 1602–1618
PITTEL, B., WOYCZYNSKI, W. A. AND MANN, J. A. Random tree-type partitions as a model for acyclic polymerization: Holtsmark (3/2-stable) distribution of the supercritical gel ..... 319–341
PORT, SIDNEY C. Asymptotic expansions for the expected volume of a stable sausage ..... 492–523
PROTTER, PHILIP AND PARDOUX, ETIENNE. Stochastic Volterra equations with anticipating coefficients ..... 1635–1655
PRUITT, WILLIAM E. The rate of escape of random walk ..... 1417–1461
PURI, MADAN L. AND HAREL, MICHEL. Weak convergence of serial rank statistics under dependence with applications in time series and Markov processes ..... 1361–1387
QUINE, M. P., ROBINSON, J., HÖGLUND, T. AND HOLST, L. On approximating probabilities for small and large deviations in $\mathbb{R}^d$ ..... 727–753
RACHEV, SVETLOZAR T., SAMORODNITSKY, GENNADY AND LEE, MEI-LING TING. Association of stable random variables .... 1759–1764

RÉVÉSZ, P. Estimates of the largest disc covered by a random walk . . . . . 1784–1789
ROBINSON, J., HÖGLUND, T., HOLST, L. AND QUINE, M. P. On approximating probabilities for small and large deviations in $\mathbb{R}^d$ . . . . . 727–753
ROSEN, JAY. Random walks and intersection local time . . . . . 959–977
ROSINSKI, JAN. On series representations of infinitely divisible random vectors . . . . . 405–430
ROY, RAHUL. The Russo–Seymour–Welsh theorem and the equality of critical densities and the "dual" critical densities for continuum percolation on $\mathbb{R}^2$ . . . . . 1563–1575
SAMORODNITSKY, GENNADY, LEE, MEI-LING TING AND RACHEV, SVETLOZAR T. Association of stable random variables . . . . . 1759–1764
SAMUELS, STEPHEN M. AND BRUSS, F. THOMAS. Conditions for quasi-stationarity of the Bayes rule in selection problems with an unknown number of rankable options . . . . . 877–886
SERFLING, ROBERT J. AND CHRISTOFIDES, TASOS C. Maximal inequalities for multidimensionally indexed submartingale arrays . . . . . 630–641
SHEPP, LARRY A., VANDERBEI, ROBERT J. AND MANDELBAUM, AVI. Optimal switching between a pair of Brownian motions . . . . 1010–1033
SHIELDS, PAUL C. AND ORNSTEIN, DONALD S. Universal almost sure data compression . . . . . 441–452
SHIH, C. T. Ordered Skorokhod stopping for a sequence of measures . . . . . 1623–1634
SILVERSTEIN, JACK W. Weak convergence of random functions defined by the eigenvectors of sample covariance matrices . . 1174–1194
SONER, H. METÉ, DUPUIS, PAUL AND ISHII, HITOSHI. A viscosity solution approach to the asymptotic analysis of queueing systems . . . . . 226–255
STAFFORD, SETH. A probabilistic proof of S.-Y. Cheng's Liouville theorem . . . . . 1816–1822
STOCKBRIDGE, RICHARD H. Time-average control of martingale problems: A linear programming formulation . . . . . 206–217
STOCKBRIDGE, RICHARD H. Time-average control of martingale problems: Existence of a stationary solution . . . . . 190–205
STRICKER, C. Valeurs prises par les martingales locales positives continues à un instant donné . . . . . 626–629
SUDBURY, AIDAN. The branching annihilating process: An interacting particle system . . . . . 581–601
SUN, TZE-CHIEN AND HO, HWAI-CHUNG. Limiting distributions of nonlinear vector functions of stationary Gaussian processes. 1159–1173
SZCZOTKA, W. AND KELLY, F. P. Asymptotic stationarity of queues in series and the heavy traffic approximation . . . . . 1232–1248

SZULGA, JERZY. A note on hypercontractivity of stable random variables ..... 1746–1758
TALAGRAND, M. AND LEDOUX, M. Some applications of isoperimetric methods to strong limit theorems for sums of independent random variables ..... 754–789
TALAGRAND, M., ZINN, J., ISCOE, I., MARCUS, M. B. AND MCDONALD, D. Continuity of $l^2$-valued Ornstein–Uhlenbeck processes ..... 68–84
TALAGRAND, MICHEL. Characterization of almost surely continuous 1-stable random Fourier series and strongly stationary processes ..... 85–91
TALAGRAND, MICHEL. Sample boundedness of stochastic processes under increment conditions ..... 1–49
TOUATI, ABDERRAHMEN. Loi fonctionnelle du logarithme itéré pour les processus de Markov récurrents ..... 140–159
TURKMAN, K. F. AND WALKER, A. M. A stability result for the periodogram ..... 1765–1783
VANDERBEI, ROBERT J., MANDELBAUM, AVI AND SHEPP, LARRY A. Optimal switching between a pair of Brownian motions .... 1010–1033
WALKER, A. M. AND TURKMAN, K. F. A stability result for the periodogram ..... 1765–1783
WEBER, N. C. AND KOKIC, P. N. An Edgeworth expansion for $U$-statistics based on samples from finite populations ..... 390–404
WEINER, DANIEL C., HAHN, MARJORIE G. AND KUELBS, JIM. The asymptotic joint distribution of self-normalized censored sums and sums of squares ..... 1284–1341
WEISS, BENJAMIN AND ORNSTEIN, DONALD S. How sampling reveals a process ..... 905–930
WEN, LIU. Relative entropy densities and a class of limit theorems of the sequence of $m$-valued random variables ..... 829–839
WICK, W. DAVID. Diffusion in a singular random environment .. 50–67
WILLIAMS, R. J. AND HARRISON, J. M. On the quasireversibility of a multiclass Brownian service station ..... 1249–1268
WINKLER, WILLIAM E. On Dykstra's iterative fitting procedure .. 1410–1415
WOODROOFE, MICHAEL. On the nonlinear renewal theorem .... 1790–1805
WOYCZYNSKI, W. A., MANN, J. A. AND PITTEL, B. Random tree-type partitions as a model for acyclic polymerization: Holtsmark (3/2-stable) distribution of the supercritical gel ..... 319–341
YAGUCHI, HIROTAKE. Entropy analysis of a nearest-neighbor attractive/repulsive exclusion process on one-dimensional lattices ..... 556–580
ZHANG, YU AND KESTEN, HARRY. The probability of a large finite cluster in supercritical Bernoulli percolation ..... 537–555
ZINN, J., ISCOE, I., MARCUS, M. B., MCDONALD, D. AND TALAGRAND, M. Continuity of $l^2$-valued Ornstein–Uhlenbeck processes ..... 68–84

ZINN, JOEL, ADLER, ROBERT J. AND MARCUS, MICHAEL B. Central limit theorems for the local times of certain Markov processes and the squares of Gaussian processes ..... 1126–1140
ZINN, JOEL AND GINÉ, EVARIST. Bootstrapping general empirical measures ..... 851–869

**Book Reviews**

GLOVER, JOSEPH. Review of *General Theory of Markov Processes* by M. J. Sharpe ..... 1823–1827
OCONE, DANIEL L. Two books on the Malliavin calculus: *The Malliavin Calculus* by Denis R. Bell and *Stochastic Differential Equations and Malliavin Calculus* by S. Watanabe ... 431–437

**Correction**

PINSKY, ROSS G. Recurrence, transience and bounded harmonic functions for diffusions in the plane ..... 438–440